

CA-2700

JPMORGAN CHASE & CO.

Dorothy Bennett
Managing Director
Global Sanctions Compliance

Adam J. Szubin
Director, Office of Foreign Assets Control
U.S. Department of the Treasury
1500 Pennsylvania Avenue, N.W.
Washington, D.C. 20220

August 4, 2014

Re: Peterson v. Iran et al. JPMC Internal Case Number: GSM INV140717-000009

Dear Mr. Szubin:

In accordance with 31 C.F.R. Part 560.212(d)(3), JPMorgan Chase Bank N.A., (“JPMC”) submits this letter to inform the Office of Foreign Assets Control (“OFAC”) of certain transactions, processed through a correspondent bank account that JPMC maintains for Clearstream Banking S.A., (“Clearstream”), that are alleged to have violated the Iran Trade Sanctions Regulations (“ITSR”), 31 C.F.R. Part 560, and Executive Order 13599 entitled “Blocking Property of the Government of Iran and Iranian Financial Institutions.” That allegation has been made by the Peterson plaintiffs (the “Petersons”), who are judgment creditors of the Islamic Republic of Iran (“Iran”), in a civil judgment enforcement action in United States District Court for the Southern District of New York entitled Peterson et al. v. Republic of Iran et al., Case No. 13 CIV 9195 (the “Peterson Litigation”). While, as explained in detail below, JPMC has no direct knowledge of the accuracy of this allegation, JPMC is filing this letter to advise OFAC that the allegation has been made.

Background

A. Clearstream Operating Account

Clearstream maintains a U.S. dollar direct deposit account (the “Account”) with JPMC to receive payments from bond issuers and to use those funds to make principal and interest payments to the holders of the bonds. From March 2008 through October 2012, Clearstream utilized this account to receive payments from certain bond issuers and to use those funds to make principal and interest payments to the bonds’ holders, which the Petersons allege included Bank Markazi (“Markazi,” also known as the Central Bank of Iran). In some cases, Clearstream made these payments to third parties at the direction of the bondholders. Incoming payments were usually made in bulk. The Account did not hold securities, and JPMC did not know the identities of the bondholders. The payments contained the names of the financial institutions involved in the transaction and had no information identifying the bondholders. Clearstream appears to have communicated directly with the bondholders and the paying agents¹ involved in the transactions. JPMC was not privy to those communications, so it knew neither the identities of the payees of the bulk payments nor the holders of the bonds related to the bulk payments.

B. Litigation

JPMC is currently a named defendant in the Peterson Litigation along with Iran, Markazi, Clearstream and Banca UBAE, S.p.A. (“UBAE”). The action seeks to enforce a judgment for compensatory damages

¹ The bond issuers used paying agents to service the bonds.

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that the Petersons previously obtained against Iran and Iran's Ministry of Information and Security, specifically by executing on assets of Markazi, an OFAC Specially Designated National ("SDN") that the Petersons allege is an instrumentality of Iran under 31 C.F.R. Part 535. The Petersons' allegation relevant to this report is that Clearstream, on October 15, 2012, transferred out of its operating account at JPMC two separate bond payments, totaling \$104,250,000, that were allegedly owed to Markazi and that are claimed to have been in violation of Executive Order 13599 (the "October 15 Transfers"). The Petersons moved on July 11, 2014 for an order restraining that same amount in Clearstream's operating account, alleging that the October 15 Transfers are "null and void" under 31 C.F.R. Part 560.212(a). That motion, which JPMC will be opposing, is still pending as of the time of this letter.

JPMC's Internal Review

As a result of the Peterson Litigation, JPMC conducted an internal review of the Account. At no time was JPMC aware that Markazi may have been the beneficial owner of any security that Clearstream maintained in its operating account with JPMC. The bond payments made into the operating account were, while in the account, Clearstream's property. JPMC does not currently hold any of the proceeds of the bond payments to Markazi made during the March 2008 to October 2012 period.

In response to the Petersons' May 8, 2014 subpoena to JPMC, JPMC conducted a search of its records dating back to early 2008. JPMC complied with the subpoena by providing the Petersons with, among other things, a "Bond Transaction Chart" (Appendix A) setting forth certain details of the bond payments made for the alleged benefit of Markazi, as well as the Account's monthly statements for each of the months during which those payments were made. Those account statements were used to create the Bond Transaction Chart.

JPMC analyzed transactions attributed to the Account from March 2008 through October 2012. The review revealed that there was no identifying information, including names or account numbers, that would link any of the bond payments during that period, including the October 15 Transfers, to Markazi. Furthermore, JPMC's Central Screening Unit ("CSU") reviewed each transaction and confirmed that at no time from March 2008 to October 2012 were any of the transactions stopped in JPMC's internal sanctions screening software filter or escalated to and analyzed by CSU.

A review of the Clearing House Interbank Payments System ("CHIPS") messages generated with each transaction did not reveal a single reference to Iran or Markazi in any of the approximately 94 messages for the bond payments during the March 2008 to October 2012 period, including the October 15 Transfers. Nor were there any messages from other financial institutions involved in those transactions indicating a relationship to Markazi, or flagging any potential sanctions violation.

JPMC's Lack of Knowledge

The Petersons allege that UBAE acted as a middleman for Markazi, enabling the bond payments at issue to circumvent U.S. regulations and sanctions. Whether or not that allegation is true, the Petersons recognize that JPMC was not involved with that alleged relationship and do not accuse JPMC of having done anything wrong.

JPMC's lack of awareness of Markazi's alleged involvement in the October 15 Transfers out of Clearstream's operating account shows that those transfers were not, and could not have been, a willful violation by JPMC of Executive Order 13599. As discussed, JPMC acted as an intermediary in all of the transactions that are alleged to have been for Markazi's benefit, including the October 15 Transfers. Whether or not prohibited payments were made, JPMC had no knowledge of the accounts to which those payments were being made. Nor did JPMC have any reason to know or suspect, in view of all the facts

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and circumstances known or available to it, that the October 15 Transfers may have violated Executive Order 13599 or the ITSR, or may otherwise have required either an OFAC license or OFAC authorization. JPMC simply did not have any information as to the ultimate beneficiary of the transfers.

This report, filed with OFAC to set forth the circumstances underlying the October 15 Transfers that are known to JPMC, is in direct response to the Petersons' allegations that those transfers out of Clearstream's operating account at JPMC violated Executive Order 13599.

Because the bonds that are the subject of this report all reached maturity in 2012, no payments related to those securities have been processed through Clearstream's operating account at JPMC since then.

JPMC submits this letter to fully inform OFAC of the facts and circumstances underlying the October 15 Transfers of which JPMC is aware. JPMC is committed to continually enhancing its processes in order to better facilitate the sharing of information both voluntarily and at the request of OFAC and to do so in an expeditious manner.

Respectfully Submitted,



Dorothy Bennett

cc: Andrea Rosen, OCC
Robin Yip, OCC
Morfeia Dulgeroff, OCC
James Wall, Fed

Attachments:
Appendix A – Bond Transaction Chart

Redacted Version of Exhibit Filed Under Seal

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
1.		1						
2.		1						
3.		1						
4.		1						
5.		1						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
6.		1						
7.		1						
8.		2						
9.		2						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
10.		2						
11.		2						
12.		3	3/17/2008	NO MATCHES FOUND FOR THIS ISIN ON EXHIBIT 2				N/A
13.		4						

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CA-2706

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
14.		4						
15.		5						
16.		5						
17.		6	5/6/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0167720977 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0167720977	331	\$898,347,000.00		ISIN Does NOT appear on Exh. 2

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CA-2707

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
18.		6	5/6/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0167720977 SSN:	341	\$29,196,277.50		ISIN Does NOT appear on Exh. 2
19.		6						
20.		6						
21.		9						
22.		9						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
23.		9						
24.		11	8/12/2008	NO TRANSACTIONS FOUND IN STATEMENT FOR THIS ISIN				11-12
25.		13	9/15/2008	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BRI=/RNE/ATTN :CUSTODY.CPNS SSN: YOUR REF: XS0229576789	1279	\$534,116,000.00		ISIN Does NOT appear on Exh. 2
26.		13	9/15/2008	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BRI=/RNE/ATTN :CUSTODY.CPNS SSN: YOUR REF: XS0229576789	1290	\$21,364,640.00		ISIN Does NOT appear on Exh. 2
27.		13						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
28.		13						
29.		14	9/30/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0217627685 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0217627685	3068	\$398,512,000.00		16-17
30.		14	9/30/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0217627685 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0217627685	3085	\$16,936,760.00		16-17
31.		16	12/22/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0167988947 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0167988947	1874	\$537,266,000.00		30-31

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
32.		16	12/22/2008	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0167988947 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0167988947	1891	\$16,117,980.00		30-31
33.		16						
34.		16						
35.		16						
36.		16						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
37.		16						
38.		17	1/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0232878115 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0232878115	914	\$649,548,000.00		35-36
39.		17	1/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0232878115 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0232878115	924	\$28,417,725.00		35-36
40.		19	5/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0188161052 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0188161052	1087	\$1,082,649,000.00		46-47

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
41.		19	5/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0188161052 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0188161052	1096	\$35,186,092.50		46-47
42.		19						
43.		19						
44.		19						
45.		19						

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CA 2713

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
46.		21	7/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=BNF/ATTN CUST CPNS XS0191900561 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0191900561	1058	\$326,847,000.00		56-57
47.		21	7/15/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=BNF/ATTN CUST CPNS XS0191900561 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0191900561	1069	\$12,665,321.25		56-57
48.		23	10/28/2009	CHIPS CREDIT VIA: THE BANK OF NEW YORK MELLON/0001 B/O: BANK OF NEW YORK LONDON UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SA L-2967 LUXEMBOURG LUXEMBOURG/AC-000000000115 ORG = BANK OF NEW YORK LONDON UNITED KINGDOM OGB = BANK OF NEW YORK SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0204271919	2268	\$726,430,000.00		67-68
49.		23	10/28/2009	CHIPS CREDIT VIA: THE BANK OF NEW YORK MELLON/0001 B/O: BANK OF NEW YORK LONDON UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SA L-2967 LUXEMBOURG LUXEMBOURG/AC 000000000115 ORG = BANK OF NEW YORK LONDON UNITED KINGDOM OGB = BANK OF NEW YORK SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0204271919	2277	\$24,526,462.50		67-68

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
50.		23						
51.		23						
52.		23						
53.		23						
54.		23						

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CA 2715

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
55.		24	11/4/2009	CHIPS CREDIT VIA: THE BANK OF TOKYO-MITSUBISHI UJ/0963 B/O: BANK OF TOKYO-MITSUBISHI UFJ LONDON UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SA L-2967 LUXEMBOURG LUXEMBOURG/AC-0000000000115 ORG=BANK OF TOKYO - MITSUBISHI UFJ LONDON UNITED KINGDOM OGB=BANISSN: 0171439 TRN: [REDACTED] YOUR REF: XS0103215066	248	\$300,086,000.00		70-71
56.		24	11/4/2009	CHIPS CREDIT VIA: THE BANK OF TOKYO-MITSUBISHI UJ/0963 B/O: BANK OF TOKYO-MITSUBISHI UFJ LONDON UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SA L-2967 LUXEMBOURG LUXEMBOURG/AC-0000000000115 ORG=BANK OF TOKYO - MITSUBISHI UFJ LONDON UNITED KINGDOM OGB=BANISSN: 0171448 TRN: [REDACTED] YOUR REF: XS0103215066	253	\$21,006,020.00		70-71
57.		25	12/29/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST.CPNS XS0156688060 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0156688060	2395	\$748,778,000.00		77-78
58.		25	12/29/2009	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA REF: B ORG=CITIGB2LPPA OGB=CITIBANK N.A. LONDON ENGLAND WC2R 1HB BBI=/BNF/ATTN CUST.CPNS XS0156688060 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0156688060	2400	\$29,015,147.50		77-78

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
59.		25						
60.		25						
61.		25						
62.		25						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
63.		25						
64.		26	1/20/2010	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BRIE/RNE/ATTN -CUSTODY CPNS SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0160743810	1325	\$1,061,290,000.00		81-82
65.		26	1/20/2010	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BRIE/RNE/ATTN -CUSTODY CPNS SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0160743810	1333	\$39,798,375.00		81-82
66.		26						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
67.		26						
68.		26						
69.		28						
70.		28						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
71.		28						
72.		28						
73.		28						
74.		28						

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
75.		30	6/15/2010	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: B ORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0210292 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0210292032	1311	\$755,246,000.00		96-97
76.		30	6/15/2010	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: BORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0210292 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0210292032	1321	\$29,265,782.50		96-97
77.		30						
78.		33	6/22/2010	CHIPS CREDIT VIA: HSBC BANK USA/0108 B/O: HSBC BANK PLC- LONDON LONDON E14 5HQ UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SAL- 2967 LUXEMBOURG LUXEMBOURG/AC-0000000000115 ORG=HSBC BANK PLC-LONDON LONDON E14 5HQ UNITED KINGDOM OGB=HSB.SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0221682239	2025	\$164,500,000.00		98-99

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
79.		33	6/22/2010	CHIPS CREDIT VIA: HSBC BANK USA/0108 B/O: HSBC BANK PLC- LONDON LONDON E14 5HQ UNITED KINGDOM REF: BBNF=CLEARSTREAM BANKING SA L-2967 LUXEMBOURG LUXEMBOURG/AC-0000000000115 ORG=HSBC BANK PLC-LONDON LONDON E14 5HQ UNITED KINGDOM OGB=HSB SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0221682239	2073	\$461,883.10		98-99
80.		37	10/26/2010	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: B ORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0233408 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0233408102	2376	\$370,033,000.00		110-111
81.		37	10/26/2010	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: B ORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0233408 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0233408102	2376	\$17,114,026.25		110-111

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
82.		39	5/27/2011	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: B ORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0186999 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0186999743	2813	\$409,840,000.00		127-132
83.		39	5/27/2011	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM REF: B ORG=CITIGB2LPPA CB CATS COUPON A/C, UNITED KINGDOM OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNE/ATTN CUST CPNS XS0186999 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0186999743	2826	\$14,856,700.00		127-132
84.		39						
85.		39						

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CA-2723

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
86.		40	7/21/2011	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BBI=/BNE/ATTN .CUSTODY.CPNS SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0261482359	1962	\$390,321,000.00		137-142
87.		40	7/21/2011	CHIPS CREDIT VIA: DEUTSCHE BANK TRUST CO AMERICA/0103 B/O: DEUTSCHE BANK AG LONDON, ENGLAND REF: B ORG=DEUTSCHE BANK AG LONDON, ENGLAND OGB=DEUTSCHE BANK AG LONDON EC2N 4DA, ENGLAND BBI=/BNE/ATTN .CUSTODY.CPNS SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0261482359	1972	\$21,467,655.00		137-142
88.		40						
89.		41	11/14/2011	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIBANK N.A. - PPA LONDON REF: B ORG=CITIBANK N.A. - PPA LONDON OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNF/ATTN.CUST.CPNS XS0274548287 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0274548287	972	\$263,272,000.00		151-152

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CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
90.		41	11/14/2011	CHIPS CREDIT VIA: CITIBANK/0008 B/O: CITIBANK N.A. - PPA LONDON REF: B ORG=CITIBANK N.A. - PPA LONDON OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0274548287 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0274548287	988	\$13,818,400.00		151-152
91.		44	10/15/2012	CHIPS CREDIT VIA: CITIBANK N.A./0008 B/O: CB CATS COUPON A/C REF: BORG=CB CATS COUPON A/C OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R1HB BBI=/BNF/ATTN CUST CPNS XS0225513703 SSN: [REDACTED] TRN: [REDACTED]	702	\$645,033,000.00		175-177
92.		44	10/15/2012	CHIPS CREDIT VIA: CITIBANK N.A./0008 B/O: CB CATS COUPON A/C REF: B ORG=CB CATS COUPON A/C OGB=CITIBANK N.A. LONDON UNITED KINGDOM WC2R 1HB BBI=/BNF/ATTN CUST CPNS XS0225513703 SSN: [REDACTED] TRN: [REDACTED] YOUR REF: XS0225513703	707	\$27,413,902.50		175-177
93.		44						

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CA-2725

CLEARSTREAM BOND TRANSACTION CHART

No.	ISIN NUMBER	LINE ITEM ON EXH. 1	DATE	DESCRIPTION	STATEMENT PAGE #	CREDIT AMOUNT	DEBIT AMOUNT	LINE ITEM ON EXH. 2
94.		44						